



Backtest #49192 · LPG · GG3_MACD_Momentum

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG3_MACD_Momentum strategy on LPG generated a +42.10% return with a 1.14 Sharpe, driven by a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. A 21.82% maximum drawdown indicates significant volatility exposure that the current momentum logic may not filter effectively during sharp reversals. Without more data, the high ROI could be a statistical outlier rather than a robust edge, suggesting the need for caution in live deployment. The next step is to backtest with a tighter stop-loss or a minimum RSI divergence filter to reduce drawdown and validate the signal consistency.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40